



## NOTIFICATION: DSB UAT – Product Definition Updates

### Audience: All DSB Users

The purpose of this note is to remind industry of the new, amended and non-standard Product Definitions that have now been developed and are due for release on GitHub and in UAT per the previously communicated Q4 implementation timelines. Further details are provided below.

### Notification details:

**1. Product JSON templates to be published on GitHub on 23<sup>rd</sup> October and made available in UAT on 30<sup>th</sup> October**

- **Commodities:**

- Commodities.Forward.Multi\_Exotic\_Forward.InstRefDataReporting.V1.json

- Commodities.Option.Multi\_Exotic\_Option.InstRefDataReporting.V1.json

- Commodities.Swap.Multi\_Exotic\_Swap.InstRefDataReporting.V1.json

- Commodities.Swap.Basis\_Swap.InstRefDataReporting.V1.json

- **Credit:**

- Credit.Swap.Loan.InstRefDataReporting.V1.json

- **Equities:**

- Equity.Option.Single\_Index.InstRefDataReporting.V1.json

- Equity.Swap.Parameter\_Return\_Dividend\_Single\_Index.InstRefDataReporting.V1.json

- Equity.Swap.Parameter\_Return\_Variance\_Single\_Index.InstRefDataReporting.V1.json

Equity.Swap.Parameter\_Return\_Volatility\_Single\_Index.InstRefDataReporting.V1.json  
Equity.Swap.Price\_Return\_Basic\_Performance\_Single\_Index.InstRefDataReporting.V1.json  
Equity.Swap.Price\_Return\_Basic\_Performance\_Single\_Index\_CFD.InstRefDataReporting.V1.json  
Equity.Forward.Price\_Return\_Basic\_Performance\_Single\_Index.InstRefDataReporting.V1.json  
Equity.Forward.Price\_Return\_Basic\_Performance\_Single\_Index\_CFD.InstRefDataReporting.V1.json  
Equity.Option.Basket.InstRefDataReporting.V1.json  
Equity.Swap.Parameter\_Return\_Dividend\_Basket.InstRefDataReporting.V1.json  
Equity.Swap.Parameter\_Return\_Variance\_Basket.InstRefDataReporting.V1.json  
Equity.Swap.Parameter\_Return\_Volatility\_Basket.InstRefDataReporting.V1.json  
Equity.Swap.Price\_Return\_Basic\_Performance\_Basket.InstRefDataReporting.V1.json  
Equity.Swap.Price\_Return\_Basic\_Performance\_Basket\_CFD.InstRefDataReporting.V1.json  
Equity.Forward.Price\_Return\_Basic\_Performance\_Basket.InstRefDataReporting.V1.json  
Equity.Forward.Price\_Return\_Basic\_Performance\_Basket\_CFD.InstRefDataReporting.V1.json  
Equity.Swap.Portfolio\_Swap.InstRefDataReporting.V1.json

- **Rates:**

Rates.Swap.Cross\_Currency\_Inflation.InstRefDataReporting.V1.json

- **Non-Standard:**

Equity.Swap.Non\_Standard.InstRefDataReporting.V1.json  
Equity.Forward.Non\_Standard.InstRefDataReporting.V1.json  
FX.Option.Non\_Standard.InstRefDataReporting.V1.json  
FX.Forward.Non\_Standard.InstRefDataReporting.V1.json

## 2. Product JSON templates requiring further development, timelines to follow:

- **Non-Standard:**

Credit.Swap.Non\_Standard.InstRefDataReporting.V1.json  
Credit.Option.Non\_Standard.InstRefDataReporting.V1.json  
Equity.Option.Non\_Standard.InstRefDataReporting.V1.json  
Rates.Swap.Non\_Standard.InstRefDataReporting.V1.json  
Rates.Option.Non\_Standard.InstRefDataReporting.V1.json  
Other.Swap.Non\_Standard.InstRefDataReporting.V1.json  
Other.Option.Non\_Standard.InstRefDataReporting.V1.json  
Other.Other.Non\_Standard.InstRefDataReporting.V1.json

- **Credit:**

Credit.Swap.Total\_Return\_Swap.InstRefDataReporting.V1.json  
Credit.Swap.Index.InstRefDataReporting.V1.json  
Credit.Swap.Index\_Tranche.InstRefDataReporting.V1.json

**The DSB is conscious of the need to implement the additional products in a timely manner and will update users with timelines no later than 6th November 2017.**

**Action Required:**

A. No action for web GUI users

B. API users:

- The set of templates mentioned in item 1 above will be available in [GitHub](#) on Monday 23<sup>rd</sup> October for user development and into UAT for user testing on Monday 30<sup>th</sup> October 2017
- The set of templates mentioned in item 2 above will have their implementation timelines published no later than 6th November 2017

Please contact [Technical.support@anna-dsb.com](mailto:Technical.support@anna-dsb.com) for all support & connectivity issues.